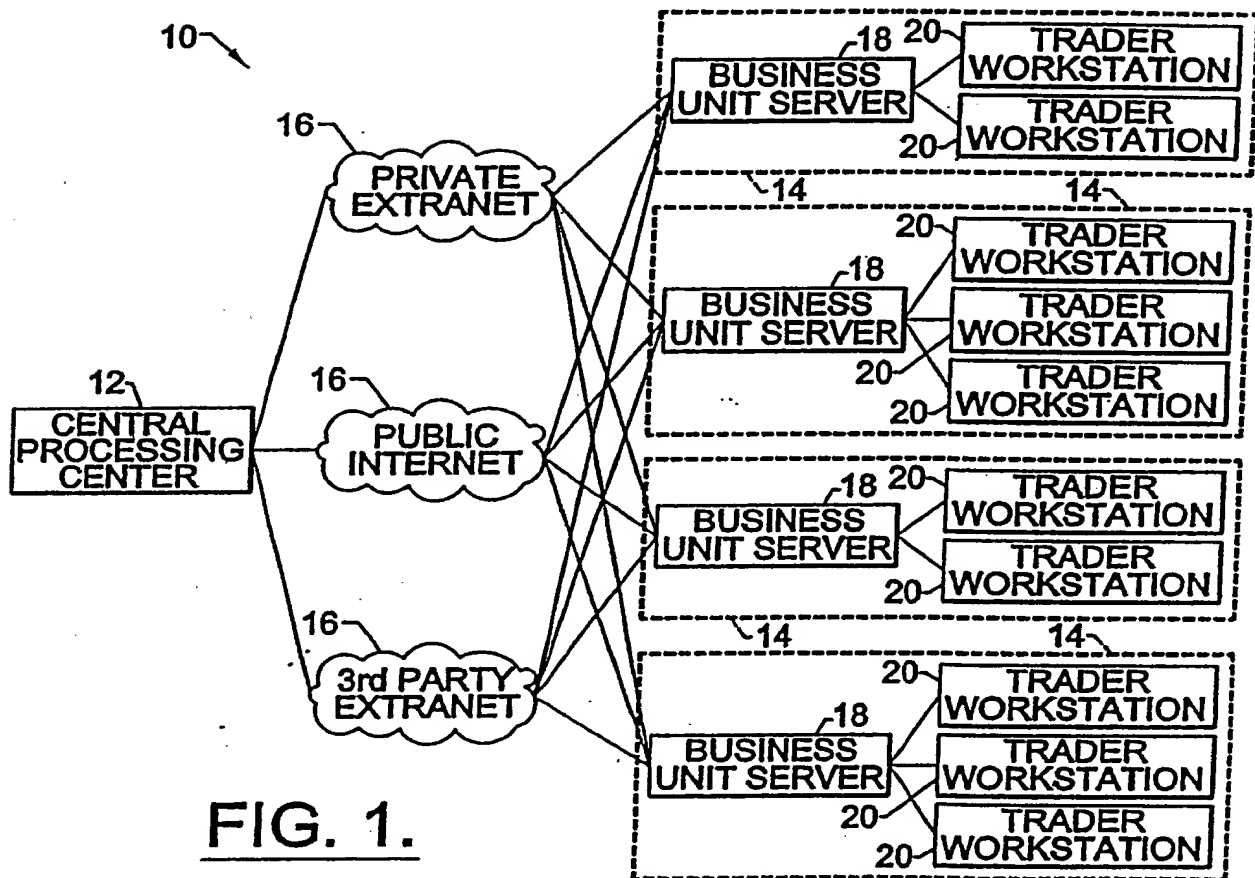




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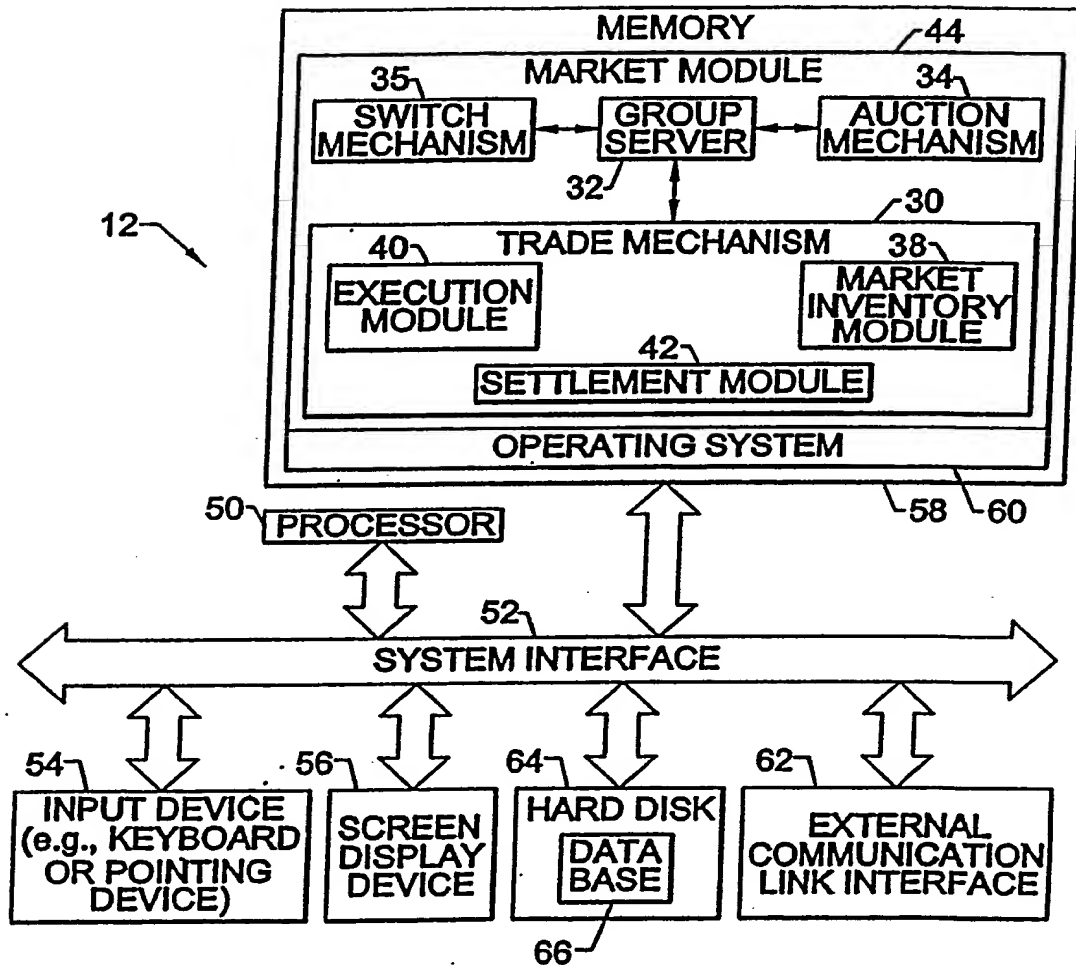


FIG. 2.

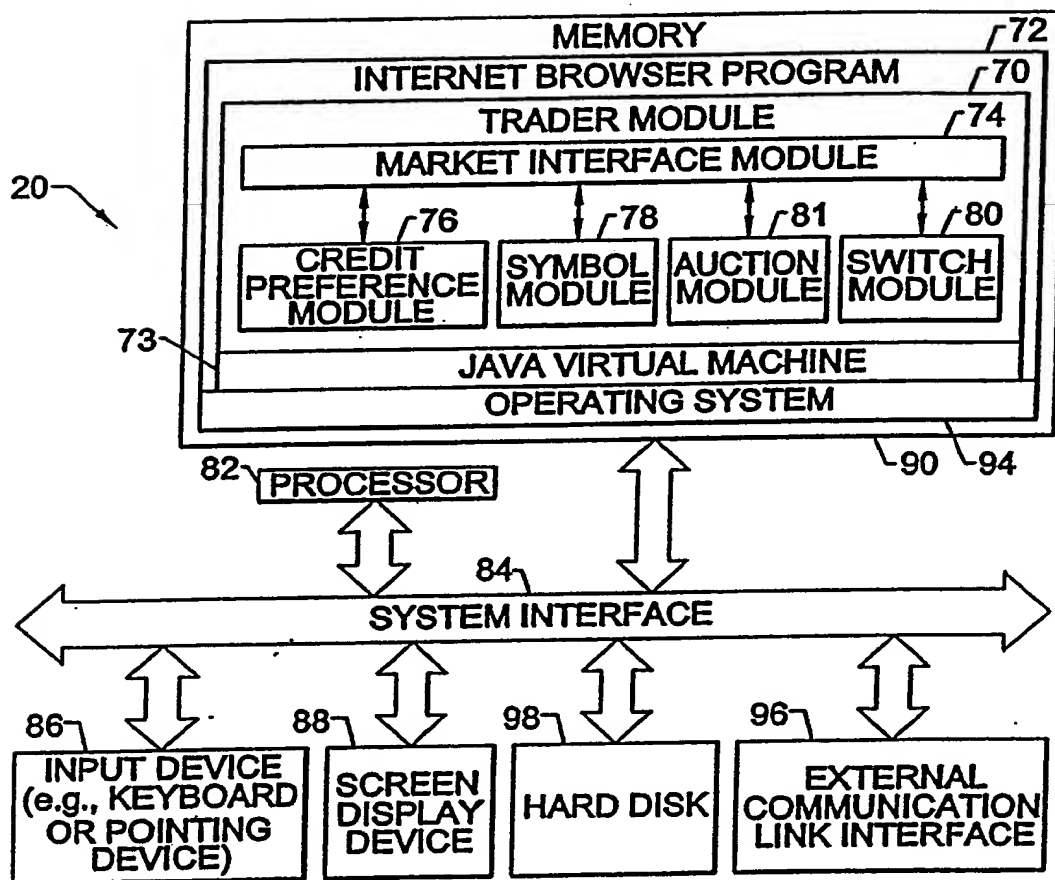


FIG. 3.

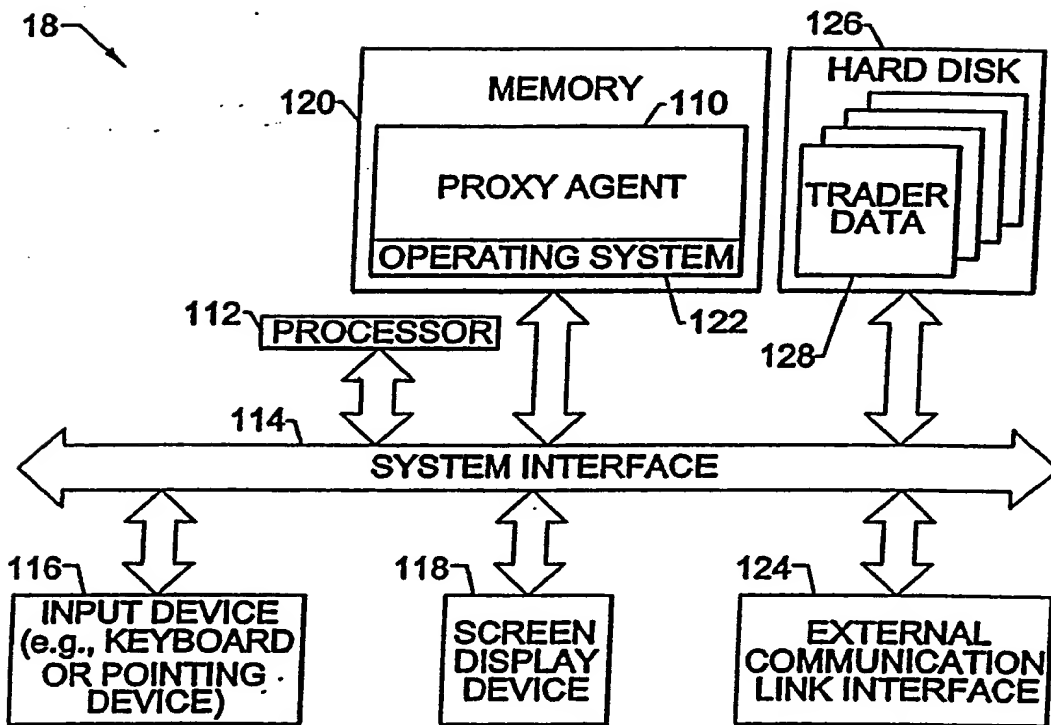


FIG. 4.

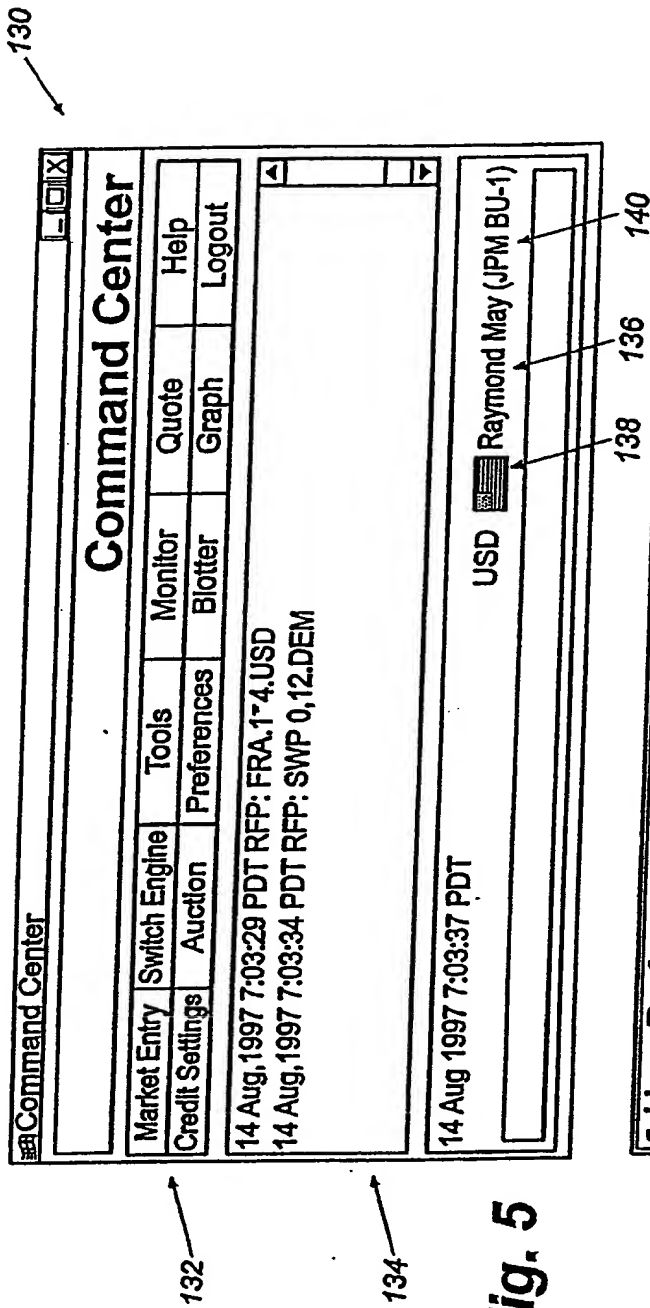


Fig. 5

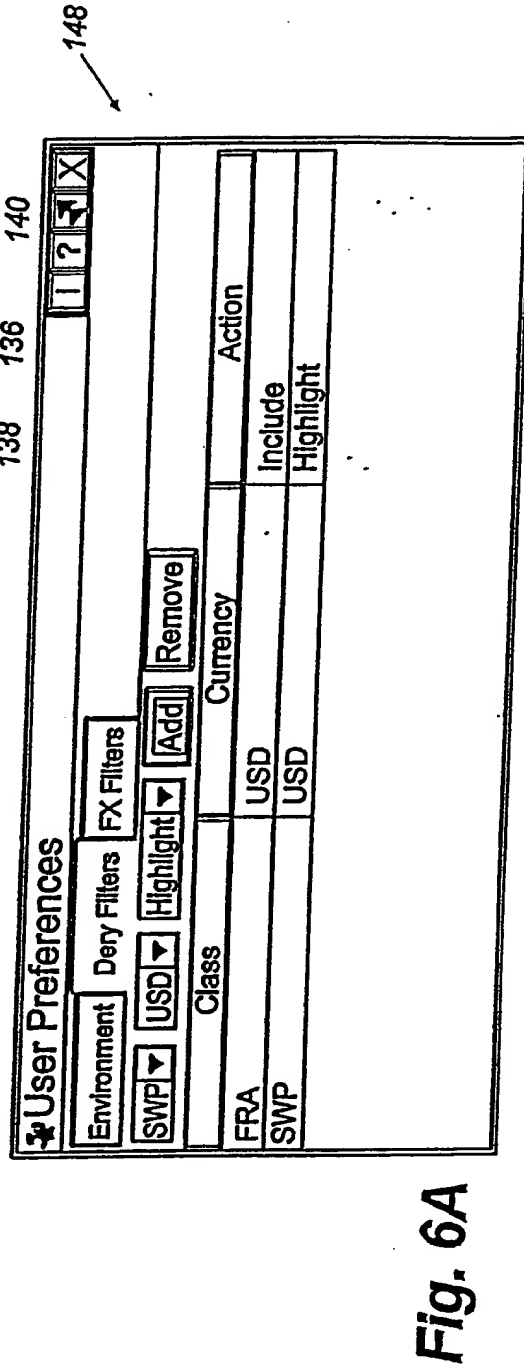


Fig. 6A

148

**User Preferences**

Environment | Dery Filters | FX Filters

Look And Feel

☒ Windows ☐ Motif ☐ Metal

User Defaults

Credit Group: SWF

Instrument Class: FRA

SWF Currency: USD

Appearance

Show Banners: ☒

Show Toolbars: ☐

Colorblind User: ☐

Fig. 6B

View Credit Settings
176
187
196
198

☐ FCBank, Boston  
☐ First Union, Charlot  
☐ JPMorgsn, NewYork  
☐ Merrillynch, London  
☐ Derv  
☐ SWF  
☐ FX  
☐ STBank, Chicago

Preference	Level	S&P	Moody	Last Modified	Modified By
Binary Yes	A	AA+	aa1	1997-11-26 08:27:14	informix
Binary Yes	A	A	a2	1997-11-26 08:27:13	informix
Binary Yes	A	AA	aa2	1997-11-26 08:27:14	informix
		A+	a1	1997-11-26 08:27:14	informix
Line Binary/18	A			1997-12-15 13:11:42	rajesh
Binary Yes	A			1997-11-26 08:27:14	informix
Binary No	A			1997-11-26 08:27:14	informix
Binary Yes	A			1997-11-26 08:27:14	informix
Line Binary/18	A			1997-11-26 08:27:14	informix
Line Binary/18	A			1997-11-26 08:27:14	informix
New Line Binary	A	A+	a1	1997-11-26 08:27:14	informix
Complex					

Expand

BU Info

Complex Bands

Modify Credit Groups

View Credit Settings
176
187
196
198

☐ FCBank, Boston  
☐ First Union, Charlot  
☐ JPMorgsn, NewYork  
☐ Merrillynch, London  
☐ Derv  
☐ SWF  
☐ FX  
☐ STBank, Chicago

Preference	Level	S&P	Moody	Last Modified	Modified By
Binary Yes	A	AA+	aa1	1997-11-26 08:27:14	informix
Binary Yes	A	A	a2	1997-11-26 08:27:13	informix
Binary Yes	A	AA	aa2	1997-11-26 08:27:14	informix
		A+	a1	1997-11-26 08:27:14	informix
Line Binary/18	A			1997-12-15 13:11:42	rajesh
Binary Yes	A			1997-11-26 08:27:14	informix
Binary No	A			1997-11-26 08:27:14	informix
Binary Yes	A			1997-11-26 08:27:14	informix
Line Binary/18	A			1997-11-26 08:27:14	informix
Line Binary/18	A			1997-11-26 08:27:14	informix
New Line Binary	A	A+	a1	1997-11-26 08:27:14	informix
Complex					

Expand

BU Info

Complex Bands

Modify Credit Groups

Fig. 7

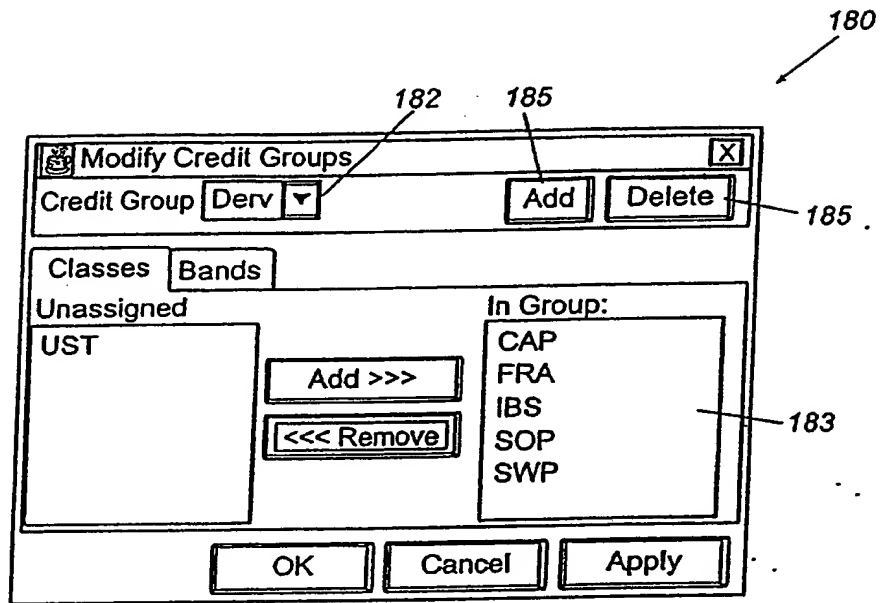


Fig. 8A

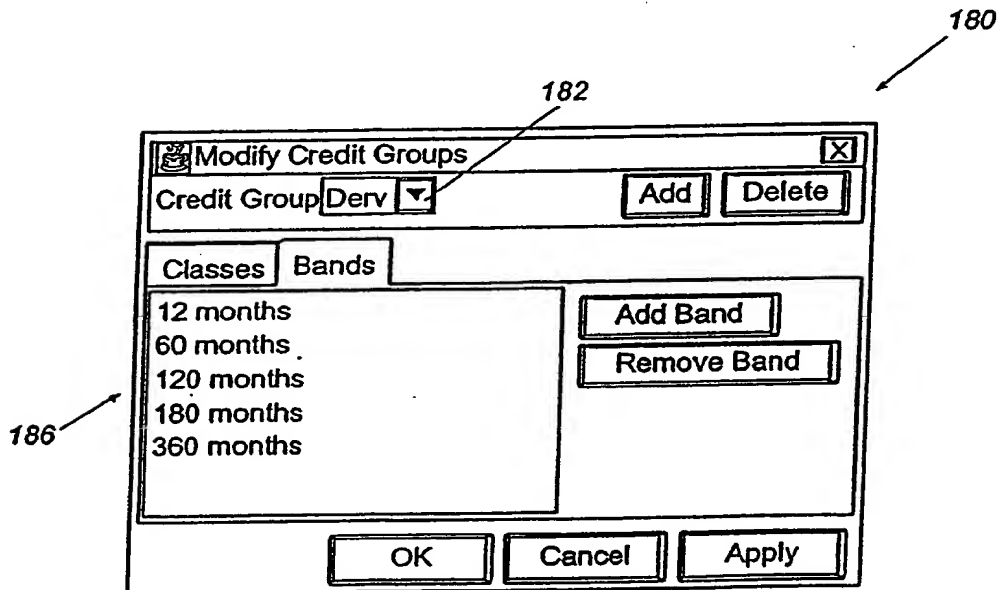
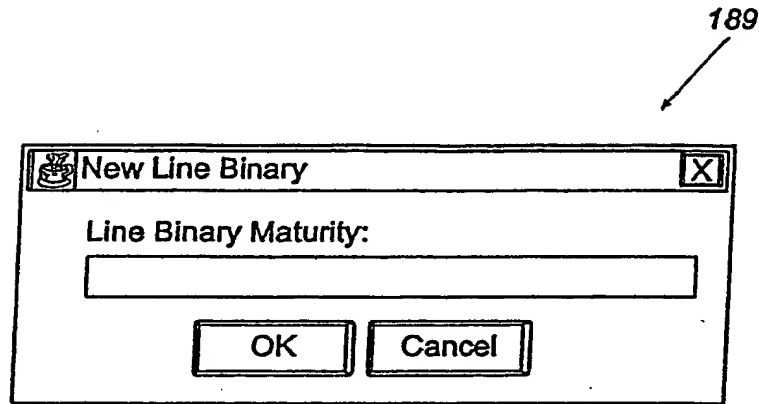
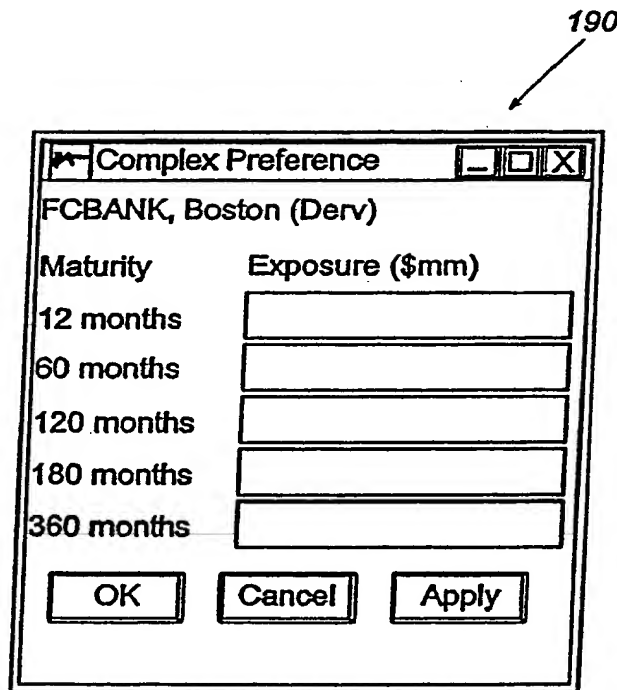


Fig. 8B





**Fig. 9A**



**Fig. 9B**

204

First Citizens Credit Data

First Citizens

Close

First Citizens

Internal Facility#:

Telephone:

Internal Comments:

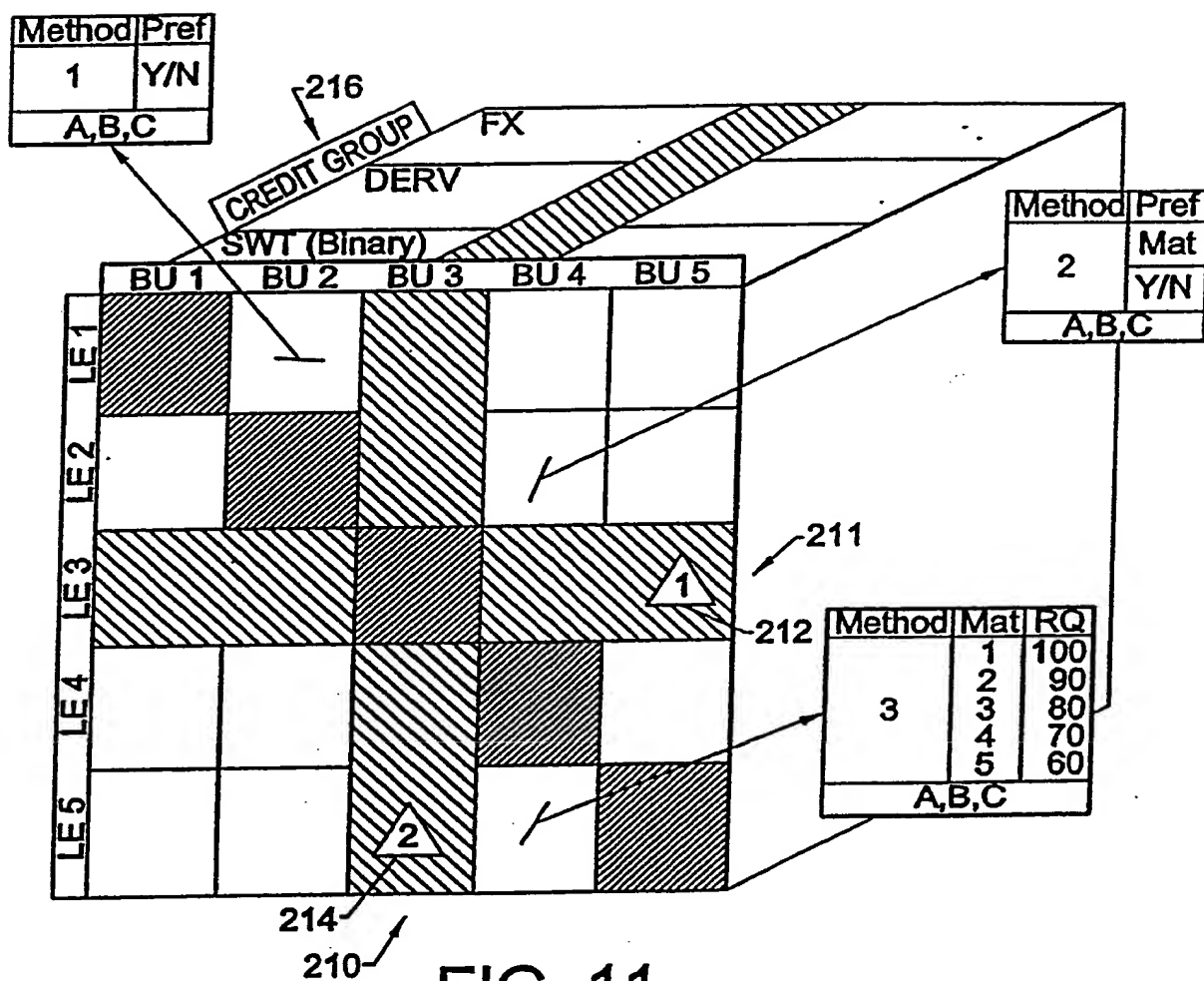
Internal reference#:

Internal net MTM:

Internal Gross MTM:

Internal # Deals:

*Fig. 10*



250

258

272

254

256

ME:Default

# Market Entry

Default

LookUp..

Fair Price  
Last Traded

Help

Close

	Instrument	Best Bld	Best Ask	Info
1				
2				
3				

HIT

LIFT

ORD

EXPL

MDS

DEL

RFP

XLST

XALL

REF

252

290

292

Fig. 12

270

**Symbology** [X]

Symbology [Close] [Help]

Select Instrument

273 Class: FRA Forward Rate Agreement

Currency: USD

Alias

Symbol: [ ]

276 [Add To Profile] [Explode] 274

282 Parameters

Start Month: [ ]

End Month: [ ]

Over: IMM ☒ IMM ☐ End

Flopt: 2C

TERM TO NEGOTIATE DEFAULT

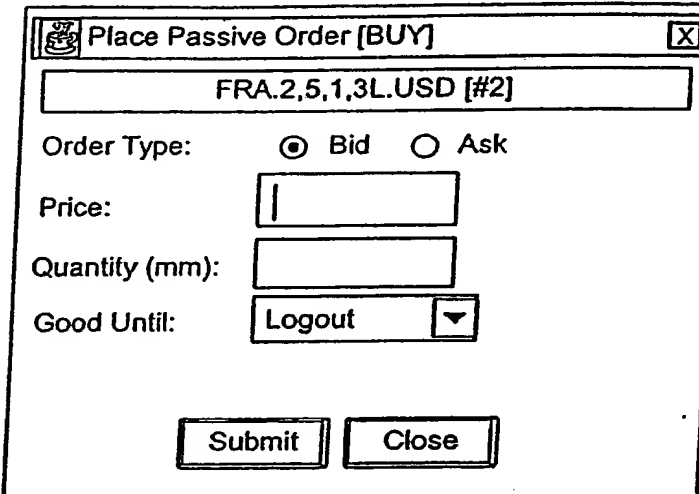
Legal BBA

Month-end YES

278 [Build Symbol] [Search Options] 284

**Fig. 13**

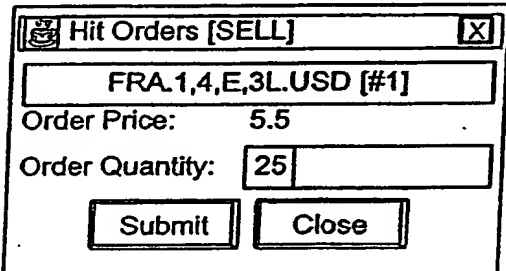
294



A screenshot of a software dialog box titled "Place Passive Order [BUY]". The dialog box has a standard Windows-style title bar with a close button (X). Below the title bar, there is a text field containing "FRA.2,5,1,3L.USD [#2]". Below this, there are three rows of controls: "Order Type:" with radio buttons for "Bid" (selected) and "Ask"; "Price:" with an empty text input field; and "Quantity (mm):" with an empty text input field. Below these is a "Good Until:" label followed by a dropdown menu currently showing "Logout". At the bottom of the dialog box are two buttons: "Submit" and "Close".

*Fig. 14A*

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A screenshot of a software dialog box titled "Hit Orders [SELL]". The dialog box has a standard Windows-style title bar with a close button (X). Below the title bar, there is a text field containing "FRA.1,4,E,3L.USD [#1]". Below this, there are two rows of controls: "Order Price:" with the value "5.5" displayed; and "Order Quantity:" with a text input field containing the value "25". At the bottom of the dialog box are two buttons: "Submit" and "Close".

*Fig. 14B*

302

304

306

308

FRA.1\*4.USD

Market Details

FRA.1\*4.USD

Bid Quantity

Bid Price

Ask Price

Ask Quantity

12,000,000

0.2331

6.2373

12,000,00

9,000,000

0.2331

6.2373

9,000,000

11,000,000

6.2373

11,000,000

Fair Price 7.456

Spot Settling 0.352

Last Traded 7.345

HIT

LIFT

ORD

EXPL

DEL

RFP

XLST

XALL

REF

Help

Close

Fig. 15

320

Outstanding Orders

Submit All Refer All Cancel All Cancel

Help Close

Status	Symbol	Order Type	Price	Quantity	Fair Price	Good Until	Submit
OPNX	FRA1* 4.USD	Buy	6.2362	5,000,000		LOGOUT	SUBMIT
OPNX	FRA1* 4.USD	Buy	6.2361	12,000,000		LOGOUT	SUBMIT
OPNX	FRA1* 4.USD	Sell	6.2378	11,000,000		LOGOUT	SUBMIT
OPNX	FRA1* 4.USD	Sell	6.2378	9,000,000		LOGOUT	SUBMIT
OPNX	SWP.0,12DEM	Buy	4.2322	8,000,000		LOGOUT	SUBMIT
OPNX	SOP.0,12,[0,1],P,7.USD	Buy	12.2338	9,000,000		LOGOUT	SUBMIT
OPNX	SOP.0,12,[0,2],P,7.USD	Sell	12.2340	25,000,000		LOGOUT	SUBMIT

Fig. 16

330

Client Monitor

Client Monitor

Symbol Action Price Quantity Counterparty Commission Status Process Flow Settlement ID Moment RQ

FRA 1,4,E,13USD	Sell	12.0000	4,000,000	MGT New York	TBA	TBA	TBA	0.000	0.000	RQ
-----------------	------	---------	-----------	--------------	-----	-----	-----	-------	-------	----

Fig. 17



340

Place Passive Order [BUY]

Action: You Sell  
 Instrument: UST.10,6[1/4],FEB,07,USD  
 Counterparty: Morgan Guaranty Trust, Lon  
 Quantity: 10,000,000  
 Price: 105.140625  
 Executive ID: E-19980507134120-9

Will-Do-More  
 Counterparty may submit will-do-more

Submit

Reject

29

Close

346

344

**Fig. 18**

350

Action: You Buy  
 Instrument: SWP.1,12.DEM  
 Counterparty: JP Morgan  
 Quantity: 3,000,000  
 Price: 3.4567  
 Executive ID: EXN-1223

Term	Current Value	Default Value
Legal:	BBA	ISDA
Month-end:	YES	YES
First Setting:	3,2312	3,2312
Bond Exchange:		
9% 9/2000		
Volume:	100	100
Price:	94.31025	94.31025
Yield:	9.036	9.036
Bond Exchange:		
9% 9/2000		
Volume:	100	100
Price:	93.20316	93.20316
Yield:	9.024	9.024

Submit

Accept

354

356

358

360

**Fig. 19**

380

382 384 388 389

Portfolio

1L-USD

Roll Clear Help

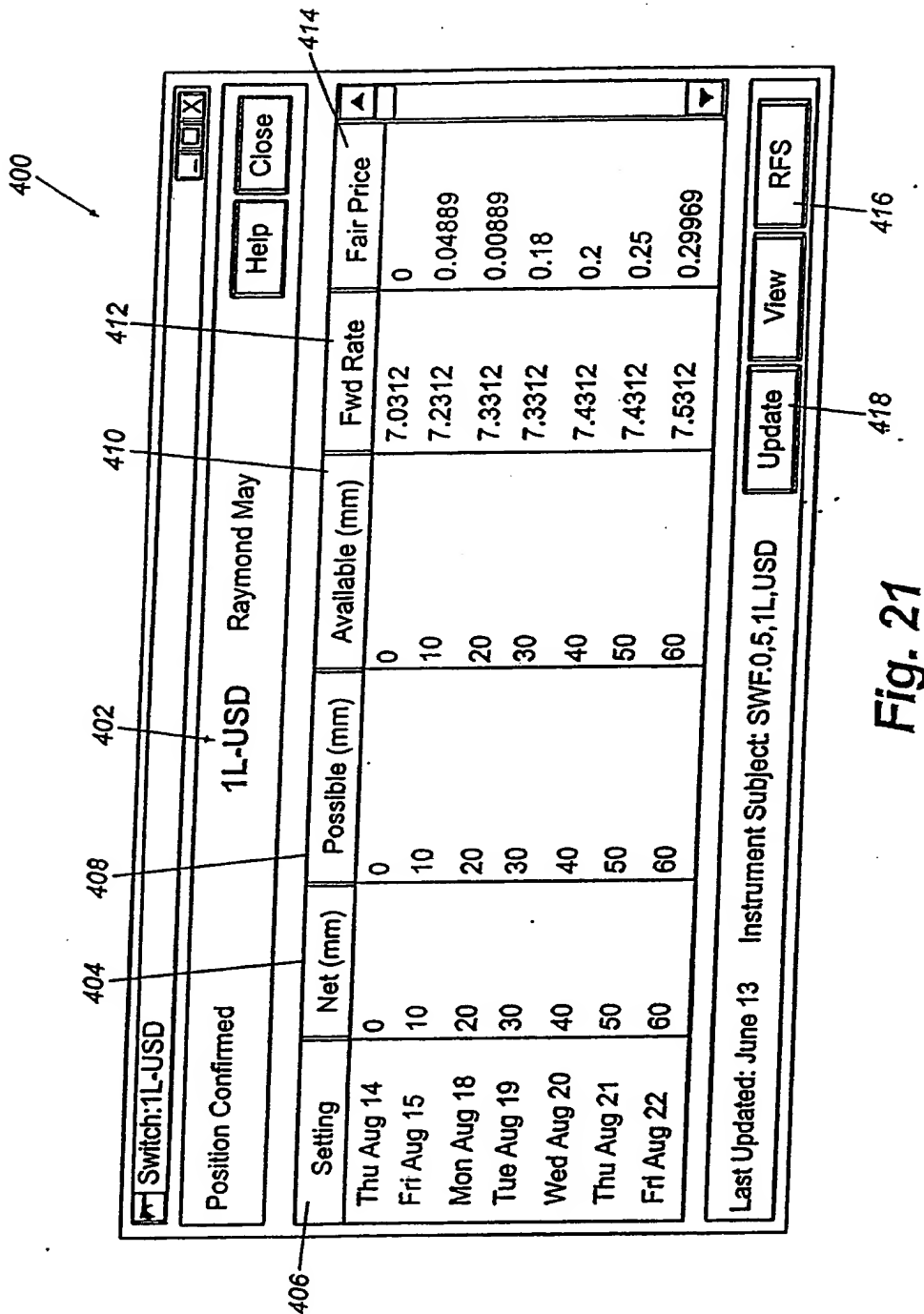
386

Setting	Inputted(mm)	Traded(mm)	Net(mm)
Mon, Sep 8	-15	25	10
Tue, Sep 9	-5	25	20
Wed, Sep 10	5	25	30
Thu, Sep 11	15	25	40
Fri, Sep 12	25	25	50
Mon, Sep 15	35	25	60
Tue, Sep 16	45	25	70

OK Cancel Apply

381

**Fig. 20**



**Queued Orders**

Order ID	Price	Quantity	Action	Comment
*****	3.4355	12,000,000	Bid	Comment 3
*****	3.4354	12,000,000	Bid	Comment 4
*****	3.4365	12,000,000	Ask	Comment 5
*****	3.4364	12,000,000	Ask	Comment 6

**Submitted Orders**

Order ID	Price	Quantity	Action	Comment
ORD-1	3.4353	12,000,000	Bid	Comment 1
ORD-2	3.4366	12,000,000	Ask	Comment 1

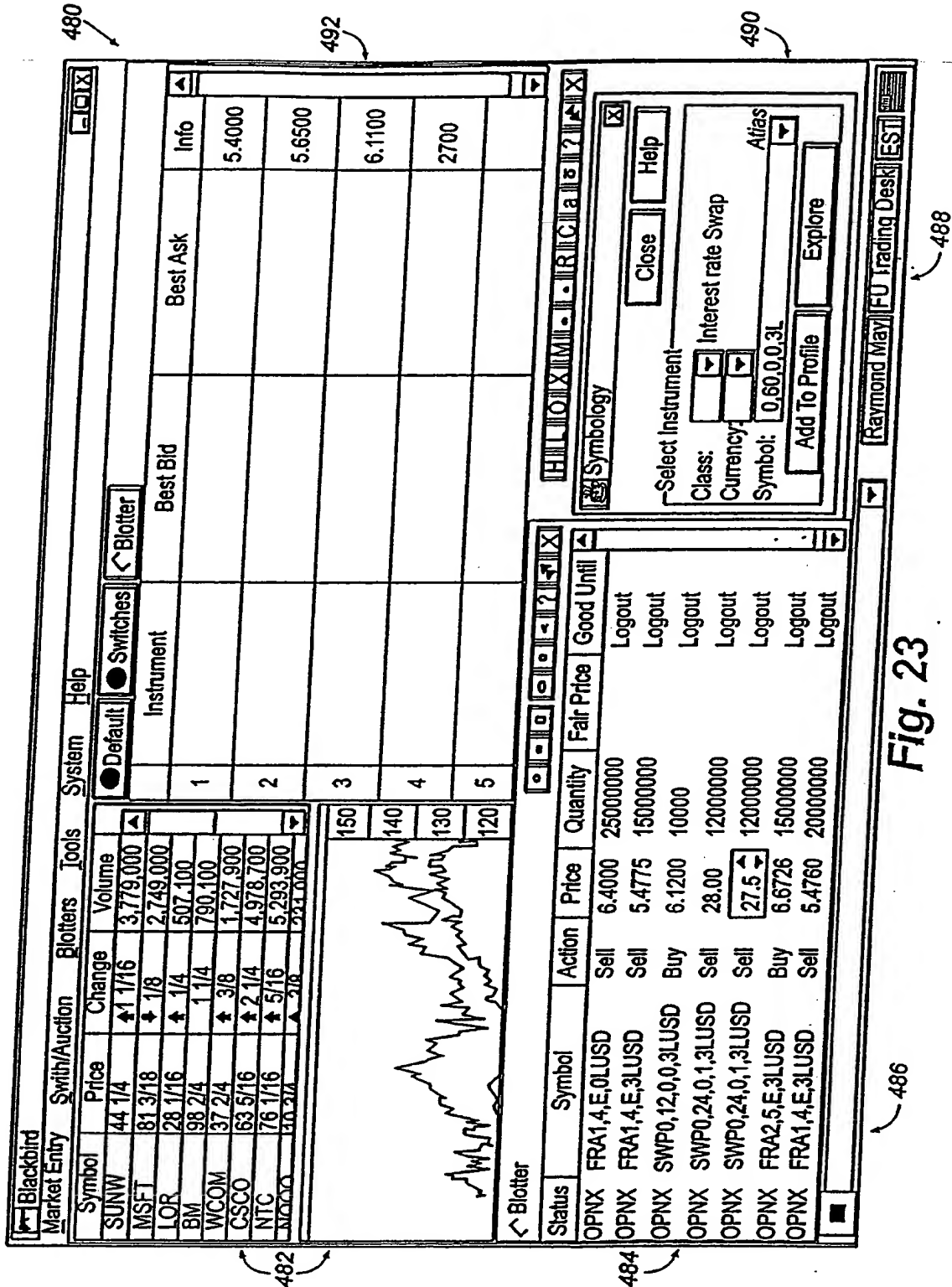
**Fig. 22A**

**Switch Auction**

Flopt-CCY	Status
1L-USD	FIVE TILL
3L-USD	PENDING
6L-USD	PENDING
1C-CAD	PENDING
3C-CAD	PENDING

Date	Position	Results	Rate
Thu, May 7	100.0	0.0	
Fri, May 8	-100.0	0.0	
Mon, May 11	150.0	0.0	
Tue, May 12	200.0	0.0	
Wed, May 13	-250.0	0.0	
Thu, May 14	0.0	0.0	
Fri, May 15	0.0	0.0	
Mon, May 18	0.0	0.0	
Tue, May 19	0.0	0.0	

**Fig. 22B**



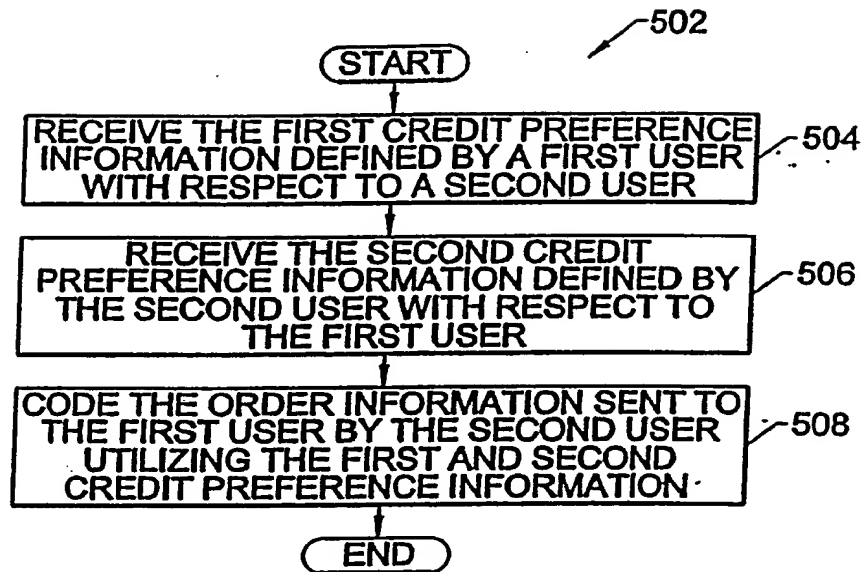


FIG. 24.

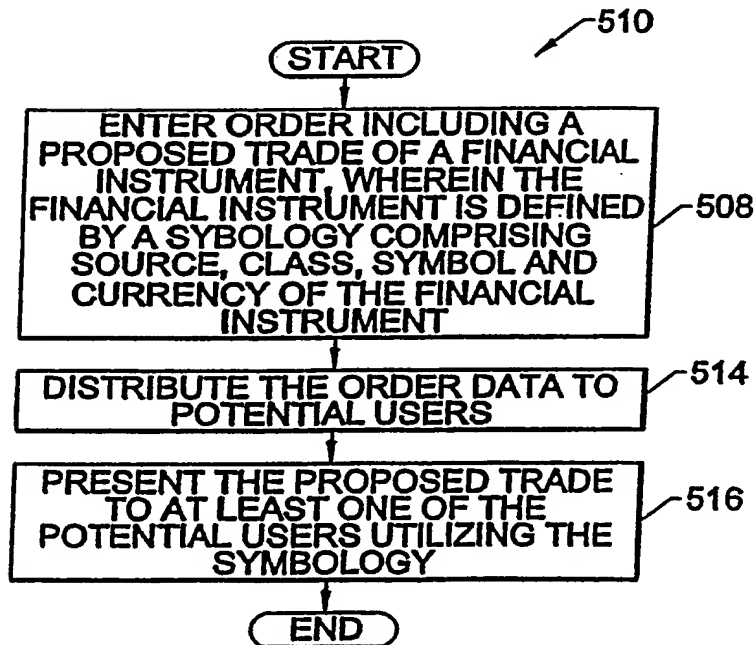


FIG. 25.

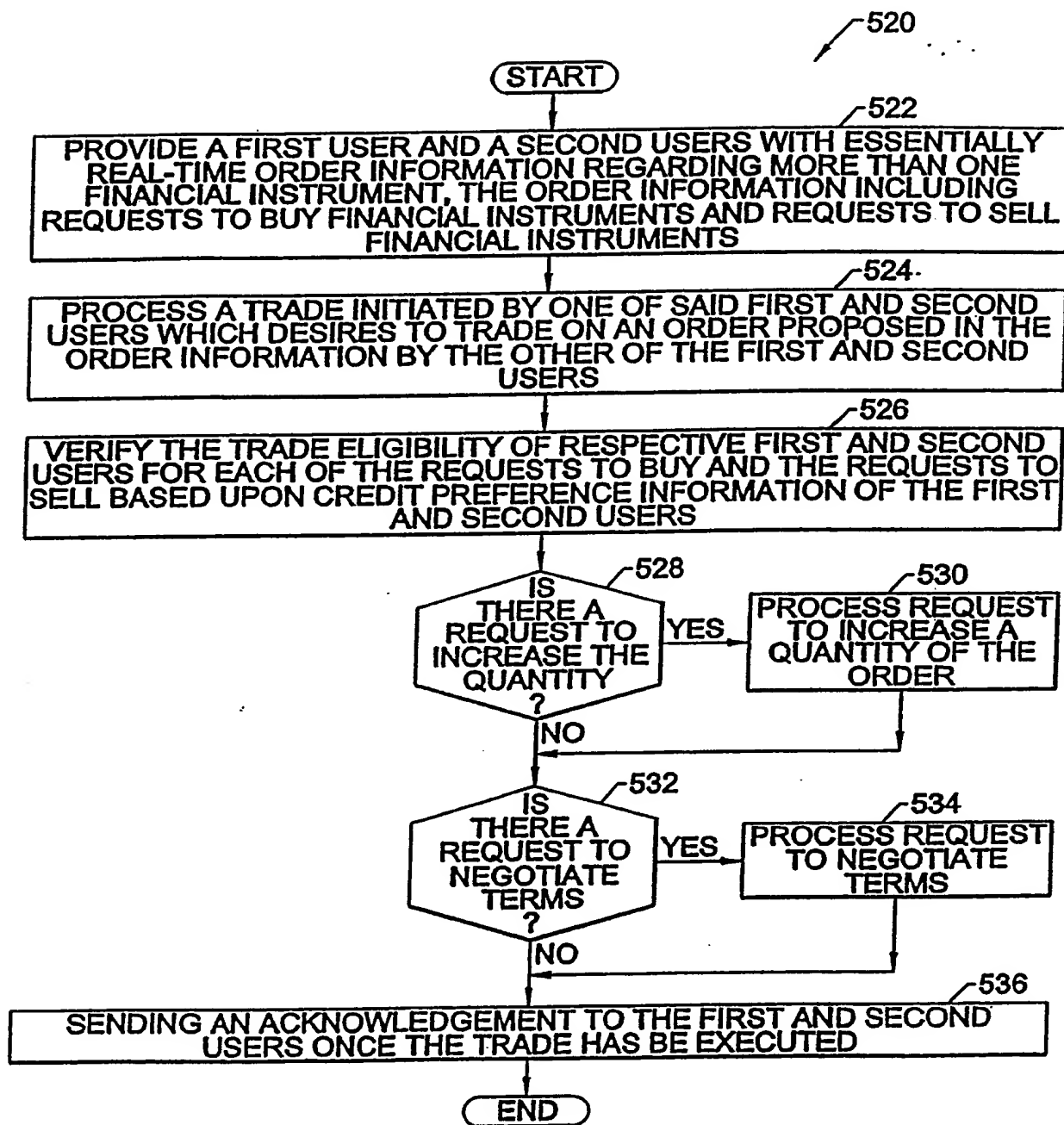


FIG. 26.

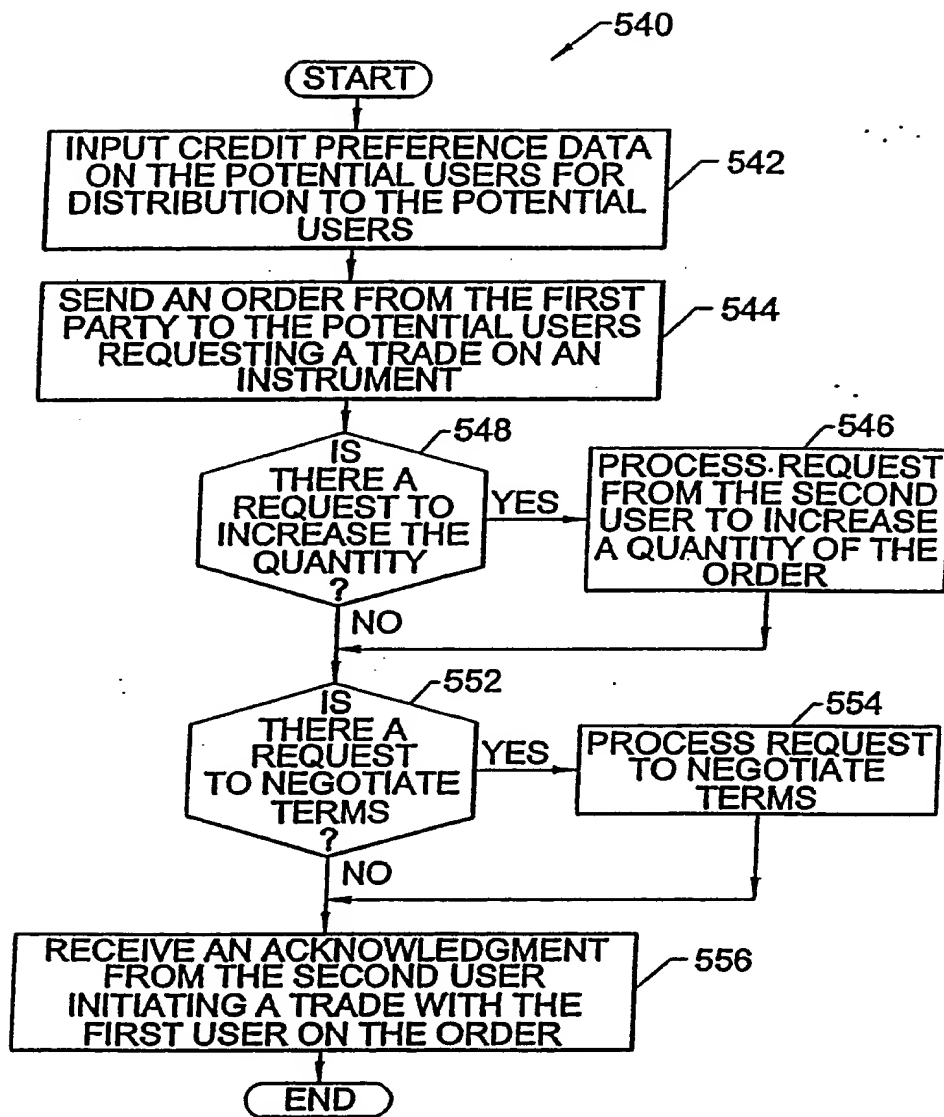


FIG. 27A.



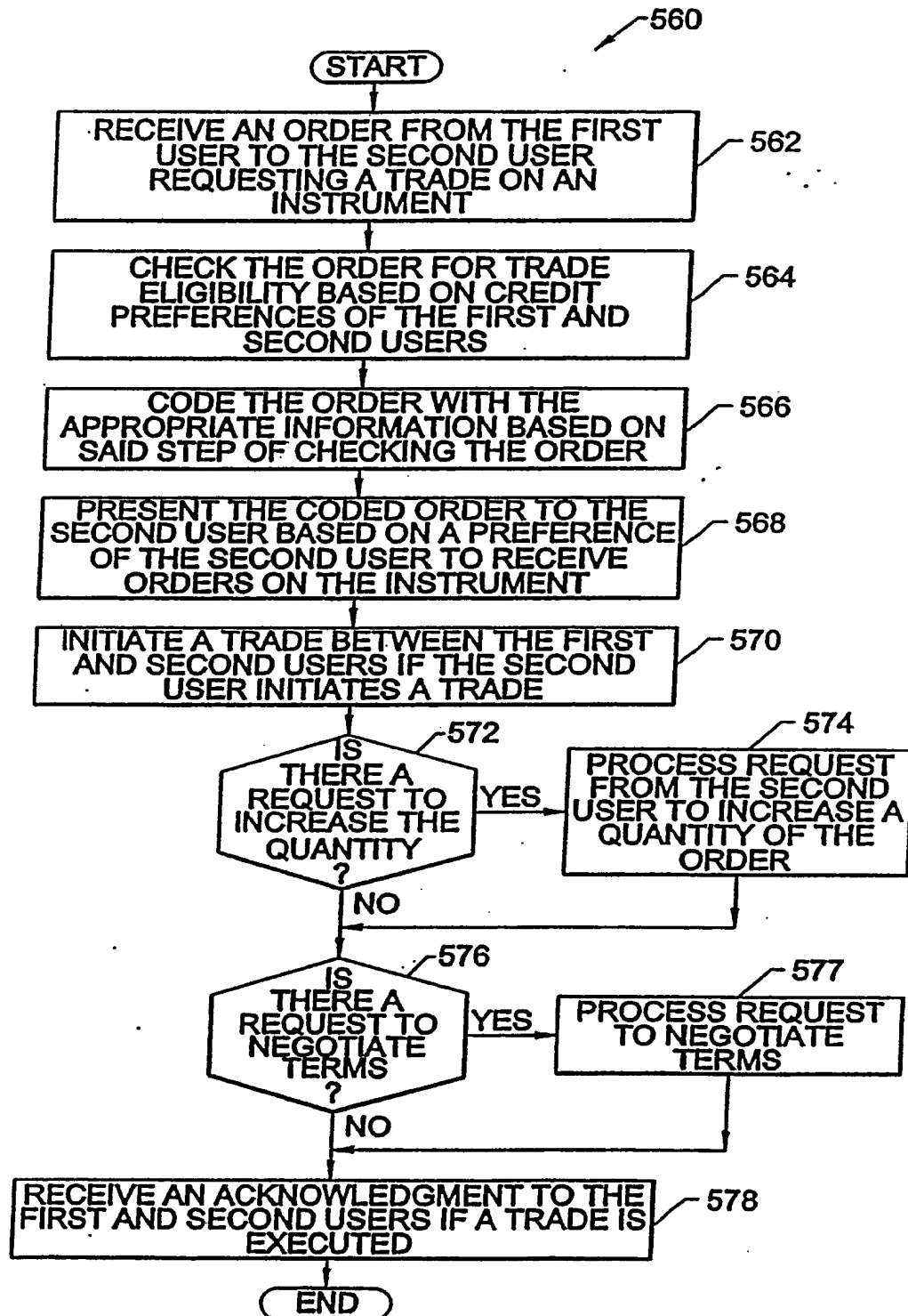


FIG. 27B.

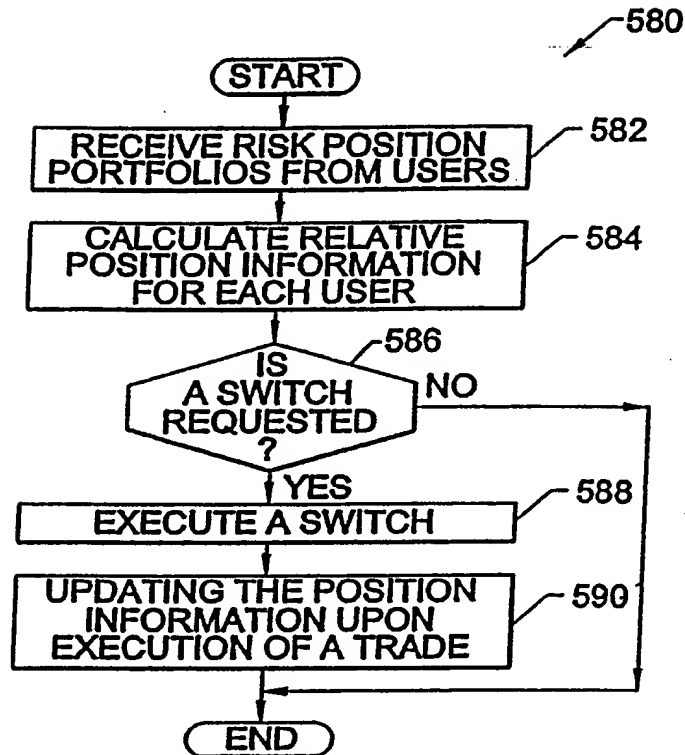


FIG. 28.

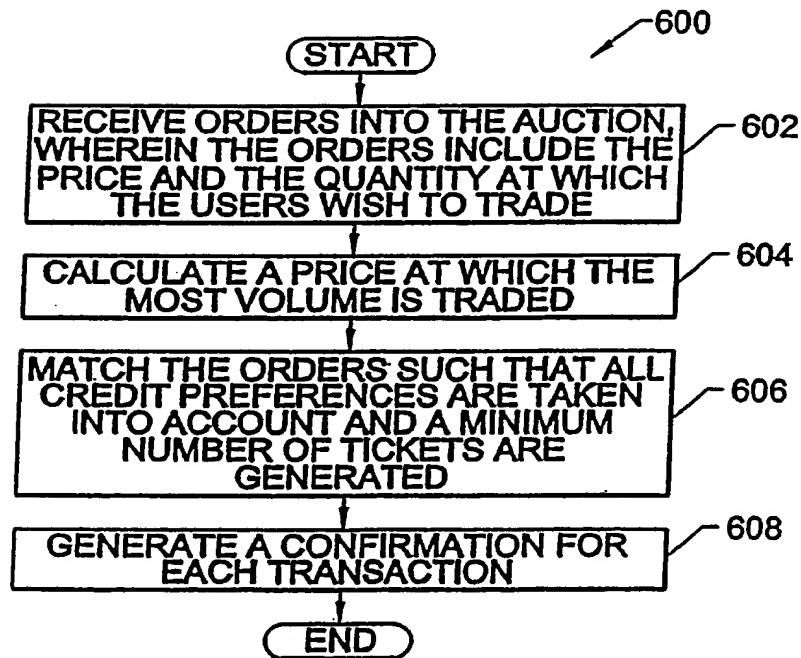
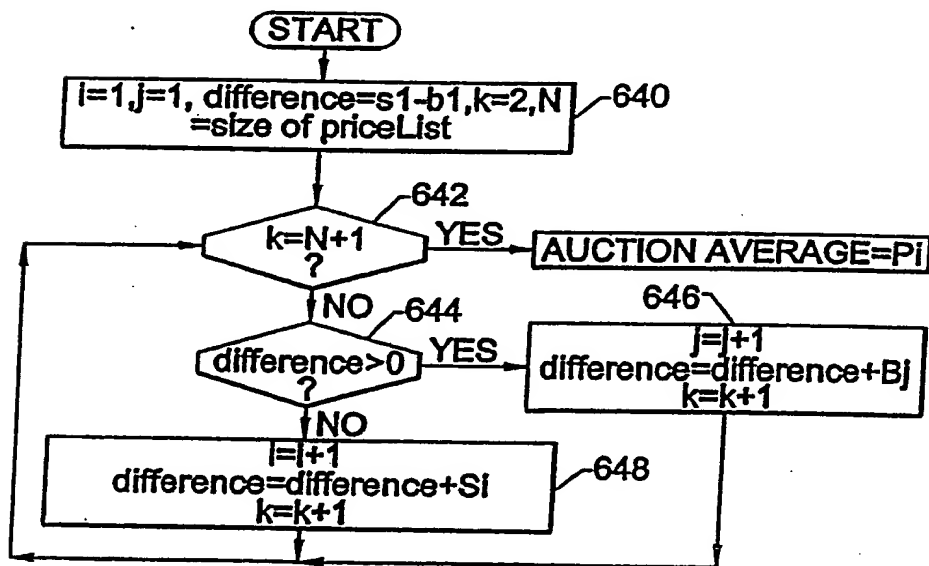
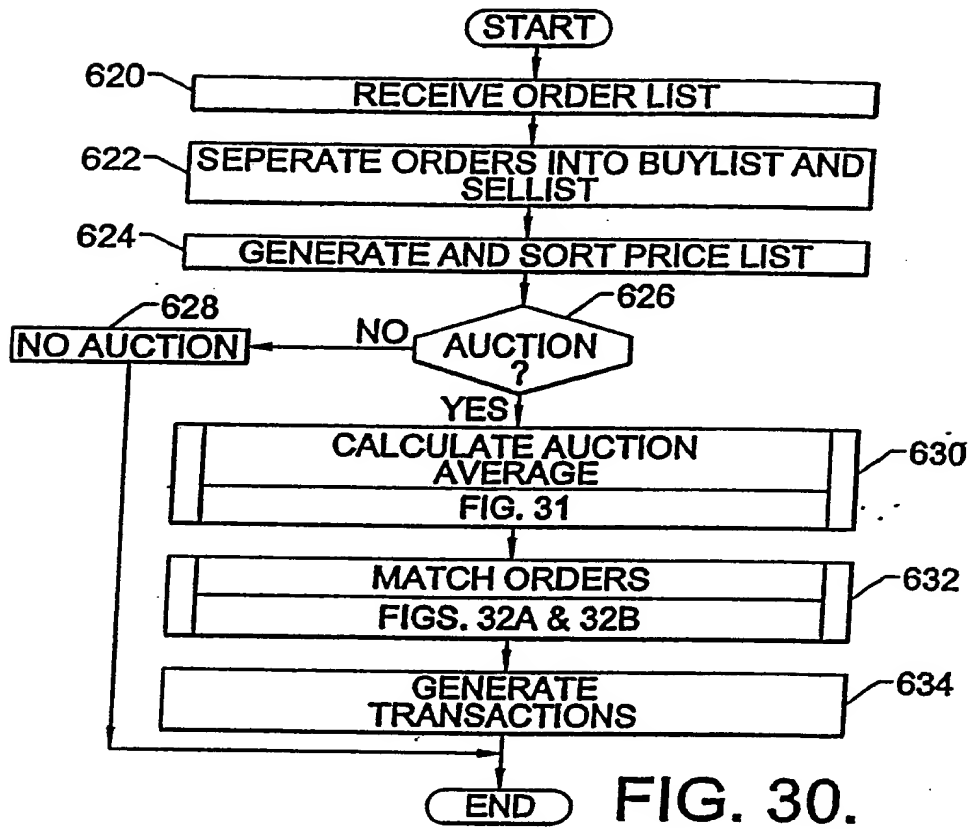


FIG. 29.



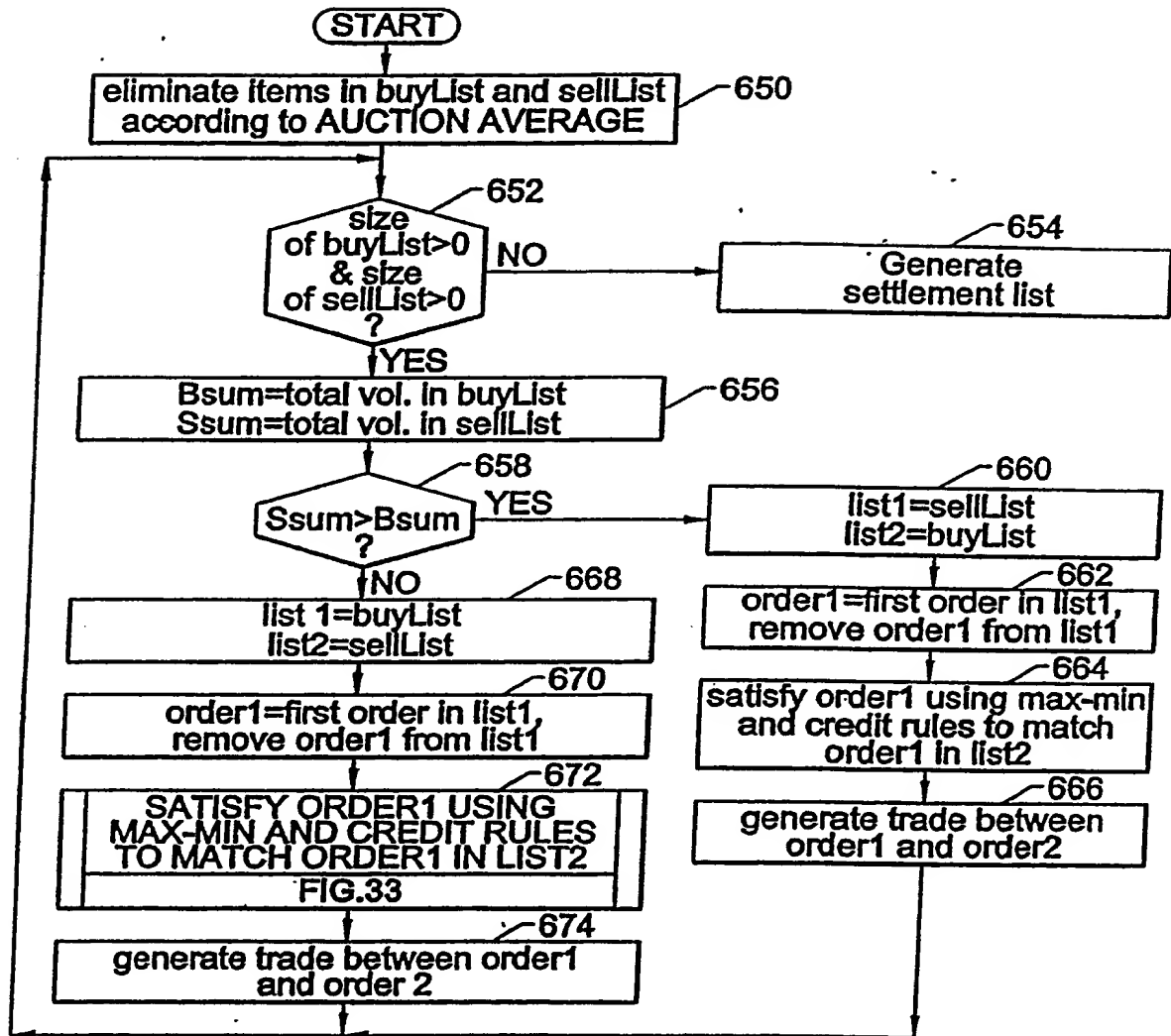


FIG. 32.

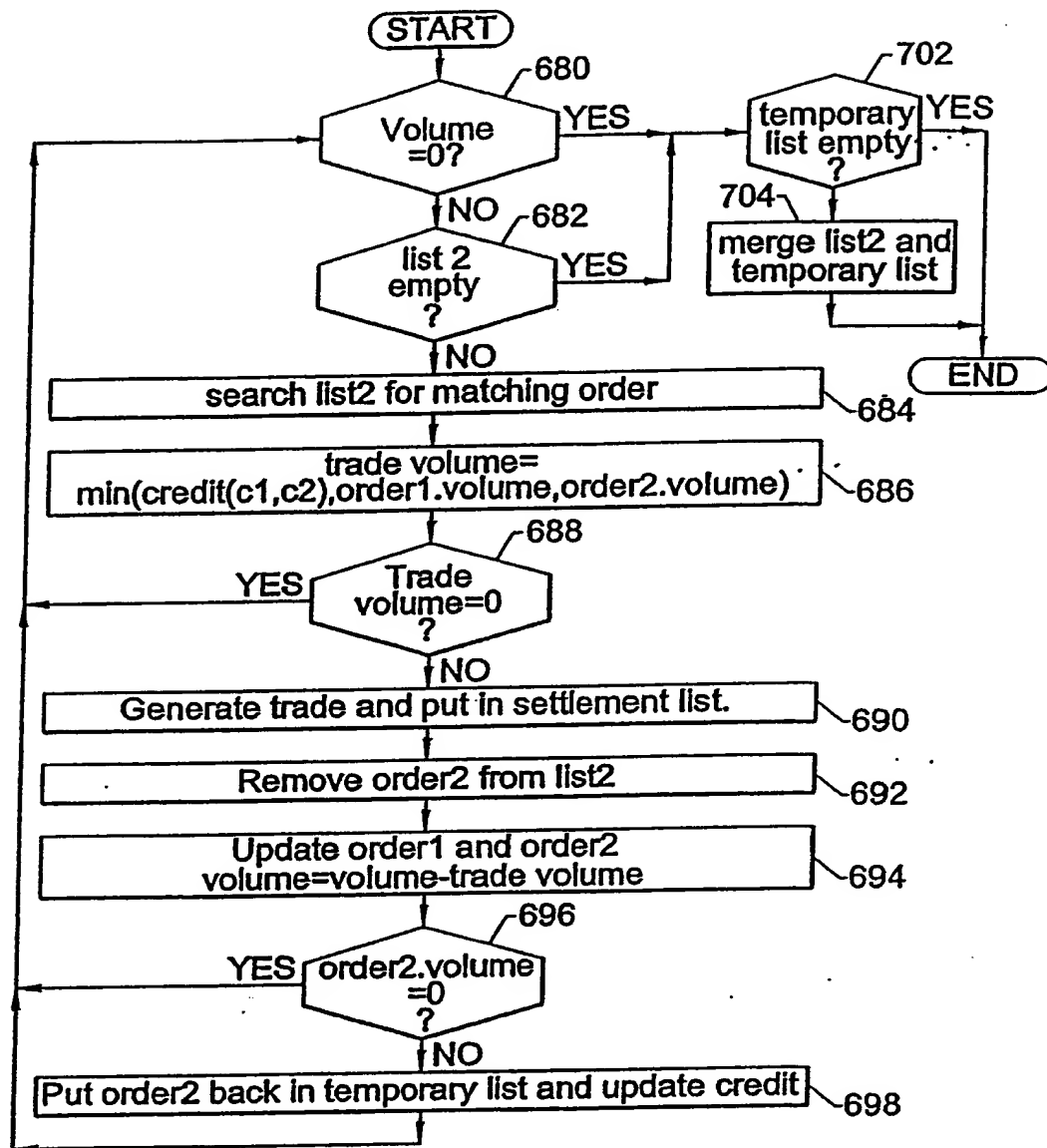
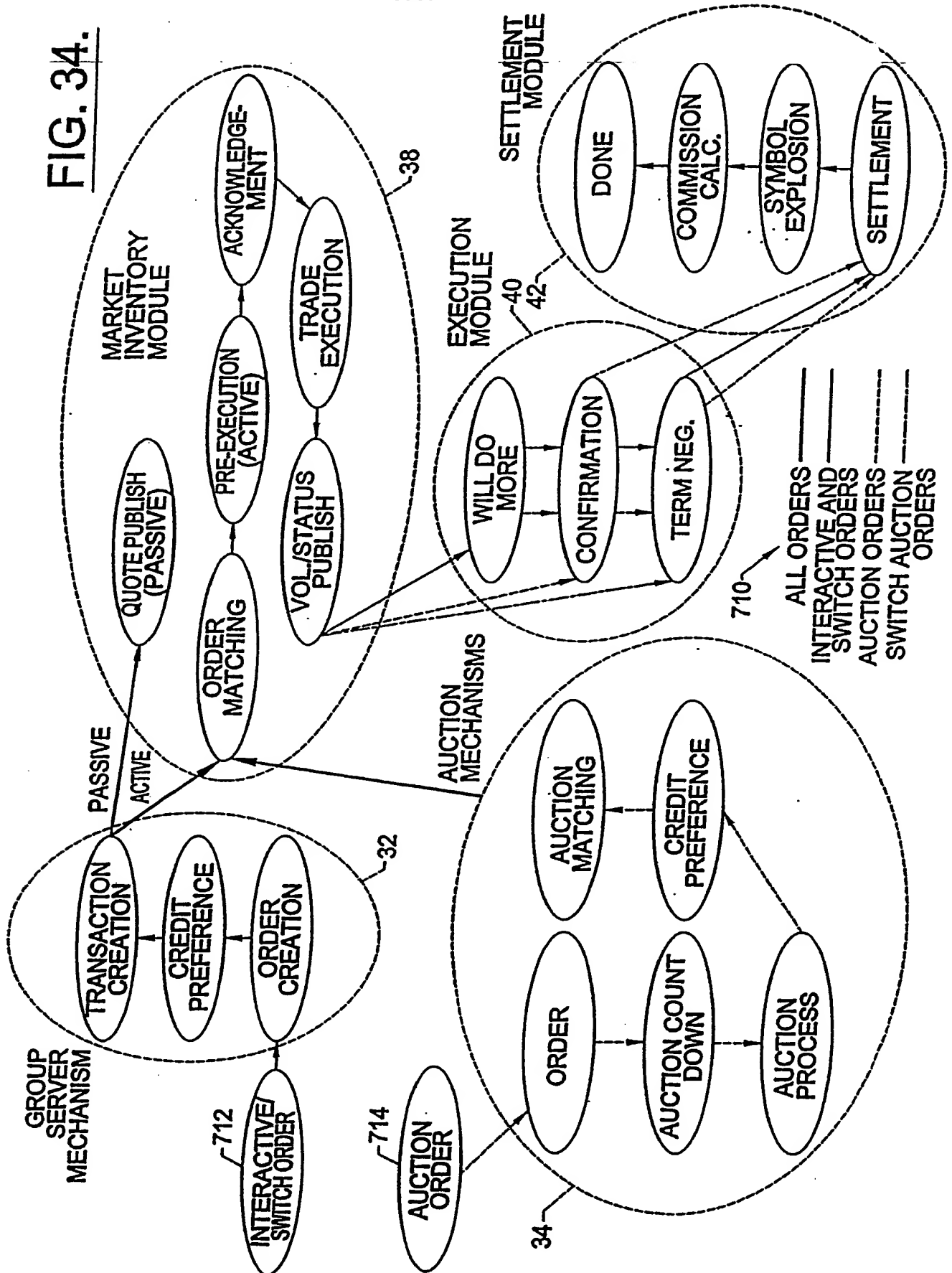


FIG. 33.

FIG. 34.



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